MARGIN REQUIREMENT

Effective from 28 September 2026 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50	12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80
PRECIOUS METAL FUTURES						
50 Baht Gold	284,060.00	199,653.60	86,029.60	71,015.00	49,913.40	21,507.40
10 Baht Gold	56,812.00	39,930.72	17,205.92	14,203.00	9,982.68	4,301.48
Gold Online	122,290.00	85,952.40	37,036.40	30,572.50	21,488.10	9,259.10
Mini Gold Online	12,229.00	8,595.24	3,703.64	3,057.25	2,148.81	925.91
Silver Online	36,750.00	25,830.00	11,130.00	9,187.50	6,457.50	2,782.50
CURRENCY FUTURES						
EUR	805.00	565.80	243.80	201.25	141.45	60.95
JPY	595.00	418.20	180.20	148.75	104.55	45.05
USD	770.00	541.20	233.20	192.50	135.30	58.30
EUR/USD	735.00	516.60	222.60	1,470.00	1,033.20	445.20
USD/JPY	1,400.00	984.00	424.00	2,800.00	1,968.00	848.00
ARGRICULTURE FUTURES						
RSS3	51,240.00	36,014.40	15,518.40	51,240.00	36,014.40	15,518.40
RSS3D	51,240.00	36,014.40	15,518.40	51,240.00	36,014.40	15,518.40
JRF	8,295.00	5,830.20	2,512.20	8,295.00	5,830.20	2,512.20
SECTOR FUTURES						
BANK	32,410.00	22,779.60	9,815.60	8,102.50	5,694.90	2,453.90
COMM	15,960.00	11,217.60	4,833.60	3,990.00	2,804.40	1,208.40
ENERG	11,515.00	8,093.40	3,487.40	2,878.75	2,023.35	871.85
FOOD	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
ICT	12,845.00	9,028.20	3,890.20	3,211.25	2,257.05	972.55
INTEREST RATE FUTURES						
TGB5	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
SINGLE STOCK FUTURES						
AAV	175.00	123.00	53.00	43.75	30.75	13.25
ADVANC U26X Z26X	22,982.75	16,153.59	6,960.49	5,745.90	4,038.55	1,740.19
ADVANC (H27 onwards)**	21,910.00	15,399.60	6,635.60	5,477.50	3,849.90	1,658.90
AEONTS	9,520.00	6,691.20	2,883.20	2,380.00	1,672.80	720.80
AMATA	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
AOT	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
AP	840.00	590.40	254.40	210.00	147.60	63.60
AWC	420.00	295.20	127.20	105.00	73.80	31.80
BA	2,450.00	1,722.00	742.00	612.50	430.50	185.50
BAM	700.00	492.00	212.00	175.00	123.00	53.00
BANPU	2,415.00	1,697.40	731.40	603.75	424.35	182.85
BANPUU U26X Z26X H27X M27X	614.25	431.73	186.03	153.76	108.07	46.57
BAY	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
BBL	12,635.00	8,880.60	3,826.60	3,158.75	2,220.15	956.65
BCH U26X Z26X H27X M27X	1,247.75	876.99	377.89	311.76	219.12	94.42
BCH (U27 onwards)**	1,225.00	861.00	371.00	306.25	215.25	92.75
BCP	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
BCPG	1,120.00	787.20	339.20	280.00	196.80	84.80
BDMS U26X Z26X	1,454.25	1,022.13	440.43	363.41	255.43	110.06
BDMS (H27 onwards)**	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
BEC	315.00	221.40	95.40	78.75	55.35	23.85
BEM	665.00	467.40	201.40	166.25	116.85	50.35
BGRIM	3,010.00	2,115.60	911.60	752.50	528.90	227.90
BH U26X Z26X	20,756.75	14,589.03	6,286.33	5,189.23	3,647.29	1,571.60
BH (H27 onwards)**	20,055.00	14,095.80	6,073.80	5,013.75	3,523.95	1,518.45
BJC	1,750.00	1,230.00	530.00	437.50	307.50	132.50
BLA	2,415.00	1,697.40	731.40	603.75	424.35	182.85
BLAND	140.00	98.40	42.40	35.00	24.60	10.60
BPP U26X Z26X H27X	2,189.25	1,538.73	663.03	547.37	384.72	165.77
BSRC U26X	1,244.25	874.53	376.83	2,021.25	1,420.65	612.15
BTS	280.00	196.80	84.80	70.00	49.20	21.20
CBG	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
CENTEL	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

MARGIN REQUIREMENT

Effective from 28 September 2026 onwards

Unit : Baht / Contract

UNDERLYING		OUTRIGHT			SPREAD		
		IM	MM	FM	IM	MM	FM
CHG		210.00	147.60	63.60	52.50	36.90	15.90
CK		2,485.00	1,746.60	752.60	621.25	436.65	188.15
CKP		280.00	196.80	84.80	70.00	49.20	21.20
COM7		3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
CPALL		3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
CPF		1,855.00	1,303.80	561.80	463.75	325.95	140.45
CPN		6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
CRC	U26Y	3,925.25	2,758.89	1,188.79	981.23	689.66	297.17
CRC	Z26X H27X	3,785.25	2,660.49	1,146.39	946.31	665.12	286.60
CRC	(M27 onwards)**	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
DELTA		46,200.00	32,472.00	13,992.00	11,550.00	8,118.00	3,498.00
EA		490.00	344.40	148.40	122.50	86.10	37.10
EASTW		945.00	664.20	286.20	236.25	166.05	71.55
EGCO		11,095.00	7,798.20	3,360.20	2,773.75	1,949.55	840.05
EPG		1,015.00	713.40	307.40	253.75	178.35	76.85
ERW		595.00	418.20	180.20	148.75	104.55	45.05
GFPT		910.00	639.60	275.60	227.50	159.90	68.90
GLOBAL	U26X Z26X	1,379.00	969.24	417.64	344.80	242.35	104.43
GLOBAL	(H27 onwards)**	1,330.00	934.80	402.80	332.50	233.70	100.70
GPSC		6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
GST		1,820.00	1,279.20	551.20	455.00	319.80	137.80
GULF	U26X Z26X	6,532.75	4,591.59	1,978.49	1,633.28	1,147.96	494.65
GULF	(H27 onwards)**	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
GUNKUL		735.00	516.60	222.60	183.75	129.15	55.65
HANA		9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
HMPRO		770.00	541.20	233.20	192.50	135.30	58.30
ICHI		1,540.00	1,082.40	466.40	385.00	270.60	116.60
IRPC		455.00	319.80	137.80	113.75	79.95	34.45
ITD		105.00	73.80	31.80	26.25	18.45	7.95
IVL		3,045.00	2,140.20	922.20	761.25	535.05	230.55
JAS		175.00	123.00	53.00	43.75	30.75	13.25
JMT		1,855.00	1,303.80	561.80	463.75	325.95	140.45
KBANK	U26X Z26X H27X	15,569.75	10,943.31	4,715.41	3,892.35	2,735.77	1,178.83
KBANK	(M27 onwards)**	15,400.00	10,824.00	4,664.00	3,850.00	2,706.00	1,166.00
KCE		10,150.00	7,134.00	3,074.00	2,537.50	1,783.50	768.50
KKP		9,730.00	6,838.80	2,946.80	2,432.50	1,709.70	736.70
KTB	U26X Z26X H27X	3,204.25	2,252.13	970.43	800.89	562.91	242.55
KTB	(M27 onwards)**	3,150.00	2,214.00	954.00	787.50	553.50	238.50
KTC		4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
LH		350.00	246.00	106.00	87.50	61.50	26.50
LPN		105.00	73.80	31.80	26.25	18.45	7.95
M		3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
MAJOR		840.00	590.40	254.40	210.00	147.60	63.60
MBK		1,925.00	1,353.00	583.00	481.25	338.25	145.75
MEGA		3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
MINT		2,450.00	1,722.00	742.00	612.50	430.50	185.50
MTC		4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
OR		1,400.00	984.00	424.00	350.00	246.00	106.00
ORI		315.00	221.40	95.40	78.75	55.35	23.85
OSP		1,960.00	1,377.60	593.60	490.00	344.40	148.40
PLANB		1,050.00	738.00	318.00	262.50	184.50	79.50
PRM	U26X Z26X H27X M27X	1,107.75	778.59	335.49	276.95	194.65	83.88
PRM	(U27 onwards)**	1,085.00	762.60	328.60	271.25	190.65	82.15
PSH		420.00	295.20	127.20	105.00	73.80	31.80
PSL		1,365.00	959.40	413.40	341.25	239.85	103.35
PTG		945.00	664.20	286.20	236.25	166.05	71.55
PTT	U26X Z26X	2,394.00	1,682.64	725.04	598.57	420.71	181.28
PTT	(H27 onwards)**	2,380.00	1,672.80	720.80	595.00	418.20	180.20
PTTEP		13,020.00	9,151.20	3,943.20	3,255.00	2,287.80	985.80
PTTGC		6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
QH		140.00	98.40	42.40	35.00	24.60	10.60

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

MARGIN REQUIREMENT

Effective from 28 September 2026 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
RATCH	3,185.00	2,238.60	964.60	796.25	559.65	241.15
RS	70.00	49.20	21.20	17.50	12.30	5.30
S	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	700.00	492.00	212.00	175.00	123.00	53.00
SAWAD	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
SCB	7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
SCC	27,930.00	19,630.80	8,458.80	6,982.50	4,907.70	2,114.70
SCGP	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
SGP	630.00	442.80	190.80	157.50	110.70	47.70
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
SPCG	1,330.00	934.80	402.80	332.50	233.70	100.70
SPRC	2,135.00	1,500.60	646.60	533.75	375.15	161.65
STA	2,835.00	1,992.60	858.60	708.75	498.15	214.65
STECON	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
STGT	1,470.00	1,033.20	445.20	367.50	258.30	111.30
STPI	980.00	688.80	296.80	245.00	172.20	74.20
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,820.00	1,279.20	551.20	455.00	319.80	137.80
TCAP	7,875.00	5,535.00	2,385.00	1,968.75	1,383.75	596.25
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	245.00	172.20	74.20	61.25	43.05	18.55
THG	1,190.00	836.40	360.40	297.50	209.10	90.10
TISCO	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
TKN	490.00	344.40	148.40	122.50	86.10	37.10
TOA	1,820.00	1,279.20	551.20	455.00	319.80	137.80
TOP	7,945.00	5,584.20	2,406.20	1,986.25	1,396.05	601.55
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	175.00	123.00	53.00	43.75	30.75	13.25
TQM	1,995.00	1,402.20	604.20	498.75	350.55	151.05
TRUE	1,330.00	934.80	402.80	332.50	233.70	100.70
TTA	630.00	442.80	190.80	157.50	110.70	47.70
TTB	245.00	172.20	74.20	61.25	43.05	18.55
TTCL	70.00	49.20	21.20	17.50	12.30	5.30
TTW	630.00	442.80	190.80	157.50	110.70	47.70
TU	1,225.00	861.00	371.00	306.25	215.25	92.75
TVO	2,240.00	1,574.40	678.40	560.00	393.60	169.60
UNIQ	385.00	270.60	116.60	96.25	67.65	29.15
VGI	210.00	147.60	63.60	52.50	36.90	15.90
VNG	210.00	147.60	63.60	52.50	36.90	15.90
WHA	595.00	418.20	180.20	148.75	104.55	45.05
WHAUP	1,015.00	713.40	307.40	253.75	178.35	76.85

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST

โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST

UNDERLYING	SERIES	CONTRACT SIZE
CRC	U26Y	1,068
CRC	Z26X H27X	1,030
BSRC	U26X	154
GLOBAL	U26X Z26X	1,037
ADVANC	U26X Z26X	1,049
GULF	U26X Z26X	1,037
PTT	U26X Z26X	1,006
BDMS	U26X Z26X	1,013

BH	**U26X Z26X**	**1,035**
KTB	**U26X Z26X H27X**	**1,017**
KBANK	**U26X Z26X H27X**	**1,011**
BPP	**U26X Z26X H27X**	**802**
BANPUU	**U26X Z26X H27X M27X**	**382**
BCH	**U26X Z26X H27X M27X**	**1,018**
PRM	**U26X Z26X H27X M27X**	**1,021**

INTER-COMMODITY SPREAD CREDIT

Group Name	Combined Commodity	Leg 1 Delta Per Spread Ratio	Leg 1 Side of Leg	Leg 2 Combined Commodity	Leg 2 Delta Per Spread Ratio	Leg 2 Side of Leg	Credit (%)
CURRENCY	**EUR**	1	A	**USD**	1	B	60
CURRENCY	**EURUSD**	1	A	**USD**	1	A	60
CURRENCY	**USDJPY**	1	A	**USD**	1	B	40
INDEX	**COMM**	1	A	**SET50**	1	B	60
METAL	**GO**	1	A	**SILVER**	7	B	80
METAL	**GOLD**	1	A	**GO**	3	B	70
METAL	**GOLD**	1	A	**G9999**	7	B	60
METAL	**GOLD**	1	A	**SILVER**	17	B	60
METAL	**GO**	1	A	**G9999**	3	B	40
METAL	**G9999**	1	A	**SILVER**	2	B	30
S_ICT	**GST**	1	A	**SAMART**	2	B	30
S_PROP	**AMATA**	1	A	**WHA**	6	B	50
S_ENERG	**BSRC**	1	A	**BCP**	1	B	80
S_ENERG	**GPSC**	1	A	**BGRIM**	3	B	70
S_ENERG	**GULF**	1	A	**GPSC**	1	B	50
S_ENERG	**TOP**	1	A	**BCP**	1	B	50
S_ENERG	**TOP**	1	A	**SPRC**	5	B	50
S_ENERG	**BSRC**	1	A	**SPRC**	4	B	50
S_ENERG	**BCP**	1	A	**SPRC**	4	B	50
S_ENERG	**GPSC**	1	A	**CKP**	20	B	50
S_ENERG	**BGRIM**	1	A	**CKP**	8	B	50
S_ENERG	**PTTEP**	1	A	**PTT**	4	B	40
S_ENERG	**EGCO**	1	A	**RATCH**	3	B	40
S_ENERG	**GULF**	1	A	**BGRIM**	3	B	40
S_ENERG	**BSRC**	1	A	**IRPC**	21	B	40
S_ENERG	**BCP**	1	A	**IRPC**	20	B	40
S_ENERG	**GPSC**	1	A	**RATCH**	1	B	40
S_ENERG	**BGRIM**	1	A	**SPCG**	2	B	30
S_ENERG	**BGRIM**	1	A	**BCPG**	3	B	30
S_ENERG	**BPP**	1	A	**BANPUU**	1	B	30
S_ENERG	**RATCH**	1	A	**BCPG**	5	B	20
S_CONMAT	**TASCO**	1	A	**EPG**	3	B	20
S_BANK	**KBANK**	1	A	**BBL**	1	B	60
S_BANK	**KBANK**	1	A	**KTB**	6	B	60
S_BANK	**BBL**	1	A	**KTB**	4	B	50
S_BANK	**SCB**	1	A	**KTB**	3	B	50
S_BANK	**KBANK**	1	A	**KKP**	2	B	30
S_BANK	**BBL**	1	A	**KKP**	2	B	30
S_FIN	**MTC**	1	A	**SAWAD**	1	B	70
S_FIN	**KTC**	1	A	**MTC**	1	B	60
S_FIN	**KTC**	1	A	**SAWAD**	2	B	60
S_FIN	**SAWAD**	1	A	**JMT**	2	B	50
S_FIN	**AEONTS**	1	A	**SAWAD**	4	B	40
S_FIN	**SAWAD**	1	A	**BAM**	4	B	40
S_FIN	**JMT**	1	A	**THANI**	5	B	40

หมายเหตุ: * ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)

INTER-COMMODITY SPREAD CREDIT							
		Leg 1			Leg 2		
Group Name	Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg	Credit (%)
S_FIN	AEONTS	1	A	BAM	16	B	30
S_FIN	KTC	1	A	BAM	6	B	30
S_FIN	MTC	1	A	BAM	5	B	30
S_HELTH	BDMS	1	A	BCH	2	B	60
S_HELTH	BH	1	A	BDMS	10	B	50
S_HELTH	BDMS	1	A	CHG	12	B	50
S_HELTH	BCH	1	A	CHG	7	B	50
S_COMM	GLOBAL	1	A	HMPRO	1	B	50
S_COMM	COM7	1	A	BJC	2	B	40
S_COMM	COM7	1	A	GLOBAL	4	B	40
S_COMM	CPALL	1	A	MEGA	1	B	30
S_MEDIA	MAJOR	1	A	PLANB	1	B	30
S_CONS	CK	1	A	STECON	1	B	60

หมายเหตุ: * ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)